

1 Distributions

1.1 Bernoulli

$$f(x) = \theta^x(1 - \theta)^{1-x}$$

$$E[X] = \theta$$

$$\text{VAR}[X] = \theta(1 - \theta)$$

1.2 Binomial

$$f(x) = \binom{n}{k} \theta^k (1 - \theta)^{n-k}$$

$$E[X] = n\theta$$

$$\text{VAR}[X] = \theta(1 - \theta)$$

1.3 Poisson

$$f(x) = e^{-\lambda} \frac{\lambda^x}{x!}$$

$$E[X] = \lambda$$

$$\text{VAR}[X] = \lambda$$

1.4 Exponential

$$f(x) = \frac{1}{\lambda} e^{-\frac{x}{\lambda}}$$

$$F(x) = 1 - e^{-\frac{x}{\lambda}}$$

$$E[X] = \lambda$$

$$\text{VAR}[X] = \lambda^2$$

1.5 Normal

$$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

$$E[X] = \mu$$

$$\text{VAR}[X] = \sigma^2$$

2 Hypothesis Testing